

CFTC Ex. 296

Message

From: Jim Donelson [jdonelson@longleaftrading.com]
Sent: 5/20/2019 10:15:09 AM
To: James Hatzigiannis [jhatzigiannis@longleaftrading.com]; Alexander Stemper [astemper@longleaftrading.com]; Ben Cybulski [bcybulski@longleaftrading.com]
Subject: New Track Record
Attachments: Track Record - Core Strategy - 5-20-2019.pdf

CFTC EXHIBIT

296

Contract	Code name	Date	Entry Cost	Net Exit Price	Profit and Loss	Gain/Loss%
Bonds	July bonds	Jul-18	(5,911.07)	6,119.51	208.44	3.53%
Bonds	August Bonds	Aug-18	(6,770.81)	6,416.64	(354.17)	-5.23%
Bonds	Sept. Bonds	Sep-18	(7,746.74)	8,180.57	433.83	5.60%
Canadian Dollar	CADUSD	Oct-18	(5,880.48)	6,004.76	124.28	2.11%
Bonds	YANKEE	Jan-19	(5,495.57)	5,405.75	(89.82)	-1.63%
Bonds	XRAY	Jan-19	(6,229.95)	6,334.43	104.48	1.68%
Bonds	WHISKEY	Jan-19	(5,620.57)	5,572.53	(48.04)	-0.85%
Bonds	VICTOR	Jan-19	(3,676.37)	3,899.27	222.90	6.06%
Bonds	TANGO	Feb-19	(6,683.06)	6,771.93	88.87	1.33%
Bonds	SIERRA	Feb-19	(4,276.82)	4,443.81	166.99	3.90%
Bonds	ROMEO	Mar-19	(4,401.82)	3,793.94	(607.88)	-13.81%
Bonds	ALFA	Apr-19	(5,314.78)	5,457.09	142.31	2.68%
Australian Dollar	AUDUSD	May-19	(5,392.48)	5,460.52	68.04	1.26%
Total					460.23	
Average			(5,646.19)	5,681.60	35.40	0.63%